

CS556 Iterative Methods Fall 2024 Quiz 5.

Due Thursday, Sep. 26, 5 PM.

1. Per iteration, CG has linear ($O(n)$) complexity because of its use of short-term recurrences.

Which of the following two-term recurrences depend on the property that $\underline{x}_k \in K_k(A; \underline{b})$?

$$\underline{p}_k = \underline{r}_{k-1} + \beta \underline{p}_{k-1} \quad (1)$$

$$\underline{x}_k = \underline{x}_{k-1} + \alpha \underline{p}_k \quad (2)$$

$$\underline{r}_k = \underline{r}_{k-1} - \alpha \underline{w}_k \quad (3)$$

2. Let $\underline{v} := [2 \ 1]^T$, $\underline{w} := [3 \ 1]^T$, and

$$A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}.$$

What is the A -norm projection of \underline{w} onto $\mathcal{R}(\underline{v})$?